

# GPEF PhD Day

Wednesday, 11 October 2023 at  
08:45-19:30 @SQUARE  
rooms 11-0051/11-0061 (Ground floor)

We cordially invite GPEF students  
and GPEF faculty to attend!

# Programme

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9:00-9:30

*Coffee on arrival & Welcoming remarks*

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9:30-11:00

***PhD student presentations***

*Roberta Koch (PEF) "Taking the Plunge: Gender Differences in Entrepreneurial Activity" & Markus Schwarz (PiF) "Errors in Variables in Empirical Asset Pricing: Generalized Portfolios Sorts with Instrumental Variables"*

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11:00-11:15

*Coffee break*

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11:15-12:00

***PhD student presentation Applied Research***

*Markus Fässler (PEcon) "Every picture tells a story – the HAR model based in image recognition"*

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12:15-13:15

***Keynote Lecture***

*Introducing Innovation in the Climate Debate*

*Prof. Philippe Aghion, College de France and LSE*

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13:15 - 13:45

*Lunch (SQUARE)*

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13:45 - 16:00

***PhD student posters presentations***

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16:15-17:15

***Keynote Lecture***

*Banks and Climate*

*Prof. Steven Ongena, University of Zürich*

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17:30 - 18:30

***Alumni Panel Possible Career Paths***

*Anthony Strittmatter (PEF, UniDistance Suisse), Fabricius Somogyi (PiF, Assistant Professor of Finance at the D'Amore-McKim School of Business at Northeastern University), Julius Agnesens (PEF, Head of Investment Solutions & Member of the Executive Board at Finreon AG). Moderator. Prof. Bruno Caprettini*

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18:30-19:30

*Apéro (SQUARE)*

# Posters

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André Brotto “Committing to grow: The full impact of WTO accessions” (PEF Economics, supervisor S. Evenett)

Gurur Akbas “Network Effects on ESG Ratings” (PEF Finance, supervisor E. De Giorgi)

Hannah Busshoff “Climate Risk Beliefs and Extreme Weather Events” (PEF Econometrics, supervisor M. Lechner)

Markus Fässler “The Volga Effect - The HAR Model with Volatility of Volatility” (PEcon Econometrics, supervisor F. Audrino)

Theresa Goop “Gender-Directed Change” (PEF Economics, supervisor G. Cozzi)

Nicole Hentschel “Holding on to cash” (PiF Finance, supervisor M. Brown)

Roberta Koch “Dynamic Pricing in Bilateral Relationships: Experimental Evidence” (PEF Economics, supervisor S. Bühler)

Lea Fricke and Peter Kress “Welfare Implications of the Terms of Credit for the Saving of Young Households towards Homeownership” (PEcon/PEF Economics, supervisor D. Sachs/W. Königer)

Lizet Alejandra Perez Cortes “Money demand below zero: evidence from household-level portfolio data” (PEF Finance, supervisor M. Brown)

Minh Tri Phan “LongFinBERT: A Language Model for Very Long Financial Documents” (PEF Econometrics, supervisor M. Fengler)

Begum Ozdemir Oluk “Understanding Consumers’ Value of Climate Labels: A Meta-Analysis” (PEF Economics, supervisor S. Eisenbarth)

Irene Salvi “Demand-side induced low-value care: Financial incentives for the overutilization of healthcare services” (PEcon Econometrics, supervisor A. Geissler)

Giedrius Stalenis “Speeding up the Green Transition” (PEcon Economics, supervisor C. Keuschmigg)

Tobias Wiest and Niclas Käfer “Option Factor Momentum” (PiF, supervisor M. Ammann)

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